



APR 04 2006

INFORMATION DISCLOSURE CITATION

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**PTO Form 1449 (Modified)
List of References**

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060967-0010

Serial No.

Applicants

Ulrich A. Müller

Filing Date

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Group

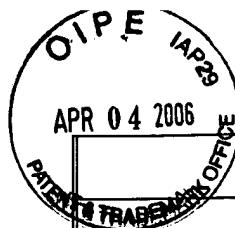
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U.S. PATENT DOCUMENTS

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AA	Dacorogna M.M., Müller U.A., Nagler R.J., Olsen R.B., and Pictet O.V., 1993 "A Geographical Model for the Daily and Weekly Seasonal Volatility in the FX Market," <u>Journal of International Money and Finance</u> , 12(4), 413-438.
AB	Dacorogna M.M., Müller U.A., Olsen R.B., and Pictet O.V., 1998, "Modeling Short-Term Volatility with GARCH and HARCH Models" published in <u>Nonlinear Modeling of High Frequency Financial Time Series</u> , ed. by Christian Dunis and Bin Zhou; John Wiley, Chichester, 161-176.
AC	Granger C.W.J. and Newbold P., 1977, <u>Forecasting Economic Time Series</u> , Academic Press, London.
AD	Hamilton J.D., 1994, <u>Time Series Analysis</u> , Princeton University Press, Princeton New Jersey.
AE	McNeil A.J. and Frey R., 1998, "Estimation of Tail-Related Risk Measures for Heteroscedastic Financial Time Series: An Extreme Value Approach," Preprint from the ETH Zürich, August 27, 1-28.
AF	J.P. Morgan, 1996, "RiskMetrics" –Technical Document, Technical Report, J.P. Morgan and International Marketing – Reuters Ltd.
AG	Müller U.A., Dacorogna M.M., Davé R.D., Olsen R.B., Pictet O.V., and von Weizsäcker J.E., 1996, "Volatilities of Different Time Resolutions – Analyzing the Dynamics of Market Components," <u>Journal of Empirical Finance</u> , 4(2-3), 213-239.
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	AI	Priestly M.B., 1989, <u>Non-Linear and Non-Stationary Time Series Analysis</u> , Academic Press, London.
	AJ	Hull, J.C., <u>Options, Futures and Other Derivatives</u> , (4th ed.) Prentice Hall, 1999, Ch. 14.
	AK	Pictet O.V., Dacorogna M.M., Müller U.A., "Hill, Bootstrap and Jackknife Estimators for Heavy Tails", in <u>A Practical Guide to Heavy Tails: Statistical Techniques for Analyzing Heavy Tailed Distributions</u> , R.J. Adler, R.E. Feldman & M.S. Taqqu (eds.), Birkhauser, Boston 1998.
	AL	Müller U.A., Dacorogna M.M., Pictet O.V., "Heavy Tails in High-Frequency Financial Data", in <u>A Practical Guide to Heavy Tails: Statistical Techniques for Analyzing Heavy Tailed Distributions</u> , R.J. Adler, R.E. Feldman & M.S. Taqqu (eds.), Birkhauser, Boston 1998.
	AM	Dacorogna M.M., Gencay R., Muller, U., Olsen, R.B. and Pictet, O.V., <u>An Introduction to High Frequency Finance</u> , Academic Press 2001, Ch. 9.
	AN	Britten-Jones M., Schaefer S.M., "Non-Linear Value-at-Risk," <u>European Finance Review</u> , 1999, 2 (2).

Examiner	Date Considered
Examiner: Initial if reference considered, whether or not citation is in conformance with MPEP 609; draw line through citation if not in conformance and not considered. Include copy of this form with next communication to applicant.	